

CLAIMS:

What is claimed is:

1. A computer implemented method for displaying securities option data, comprising the steps of:

5 calculating projected values for an option for a period of time based on option valuation criteria; and

displaying the calculated values for the option during at least a portion of the period of time.

10 2. A method for displaying securities option data according to Claim 1, wherein said displaying step further comprises displaying the calculated values in a graph format and the period of time is from a current date until expiration of the option.

15 3. A method for displaying securities option data according to Claim 2, wherein said displaying step further comprises displaying the calculated value as a single value for each day until expiration of the option.

20 4. A method for displaying securities option data according to Claim 1, wherein said displaying step further comprises displaying at least some of the option valuation criteria, said method further comprising the step of:

25 permitting a user to modify at least one of the option valuation criteria;

recalculating the projected values for the option based on the modified option valuation criteria; and

displaying the recalculated projected values for the option.

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5. A method for displaying securities option data according to Claim 1, further comprising the steps of:

calculating projected values for a second option for the period of time based on option valuation criteria; and

5 displaying the calculated values for the second option simultaneously with the projected values for the first option.

6. A method for displaying securities option data according to Claim 1, wherein the option valuation criteria include a current value of 10 the option, a current value of a security that the option is related to, a volatility factor and an interest rate factor.

7. A method for displaying securities option data according to Claim 4, wherein the modified option valuation criteria is a selected 15 future value for a security that the option is related to, and the projected values of the option are recalculated based on the security having the selected future value.

8. A method for displaying securities option data according to Claim 20 1, wherein the modified option valuation criteria is a selected desired value for the option, and projected values of a security that the option is related to are calculated based on the option having the selected future value and the projected values of the security are displayed.

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9. A method for displaying securities option data according to Claim 1, further comprising the steps of:

permitting a user to input a desired value for the option; calculating projected values of the security related to the

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option over time that will provide the desired value for the option over the period of time; and

displaying the projected value of the security during at least a portion of the period of time.

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10. In a computing environment, a system for calculating and displaying securities option data, said system comprising:

means for calculating projected values for an option for a period of time based on option valuation criteria; and

means for displaying the calculated values for the option during at least a portion of the period of time.

11. A system for calculating and displaying securities option data according to Claim 10, wherein the calculated values are displayed with a single calculated value displayed for each business day in the portion of the period of time.

12. A system for calculating and displaying securities option data according to Claim 10, wherein said displaying means further
20 comprises means for displaying the calculated values in a graph format and the period of time is from a current date until expiration of the option.

13. A system for calculating and displaying securities option data
according to Claim 11, wherein said displaying means further
comprises displaying the calculated value as a single value for each
day until expiration of the option.

14. A system for calculating and displaying securities option data

according to Claim 10, wherein said displaying means further comprises displaying at least some of the option valuation criteria, said system further comprising:

- . means for permitting a user to modify at least one of the
5 option valuation criteria;
- means for recalculating the projected values for the option based on the modified option valuation criteria; and
- means for displaying the recalculated projected values for the option.

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15. A system for calculating and displaying securities option data according to Claim 10, further comprising:

- means for calculating projected values for a second option for the period of time based on option valuation criteria; and
- 15 means for displaying the calculated values for the second option simultaneously with the projected values for the first option.

16. A system for calculating and displaying securities option data according to Claim 10, wherein the option valuation criteria include
20 a current value of the option, a current value of a security that the option is related to, a volatility factor and an interest rate factor.

25 17. A system for calculating and displaying securities option data according to Claim 14, wherein the modified option valuation criteria is a selected future value for a security that the option is related to, and the projected values of the option are recalculated based on the security having the selected future value.

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18. A system for calculating and displaying securities option data according to Claim 10, wherein the modified option valuation criteria is a selected desired value for the option, and projected values of a security that the option is related to are calculated based on the
5 option having the selected future value and the projected values of the security are displayed.

19. A system for calculating and displaying securities option data according to Claim 10, further comprising:

10 means for permitting a user to input a desired value for the option;

means for calculating projected values of the security related to the option over time that will provide the desired value for the option over the period of time; and

15 means for displaying the projected value of the security during at least a portion of the period of time.

20. A method for displaying securities options data according to Claim 1, wherein said displaying step displays the calculated values in visual patterns that indicate risk and reward.

21. Computer readable code for processing by a computer for calculating and displaying securities option data, said code comprising:

25 first processes for calculating projected values for an option for a period of time based on option valuation criteria; and

second processes for causing the calculated values for the option to be displayed during at least a portion of the period of time.

PENDING PCT APPLICATION

22. Computer readable code for calculating and displaying securities option data according to Claim 21, further comprising:

third processes for calculating projected values for a second option for the period of time based on option valuation criteria; and

5 fourth processes for displaying the calculated values for the second option simultaneously with the projected values for the first option.

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